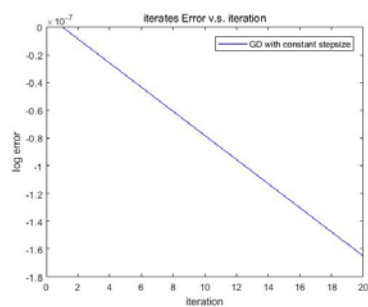
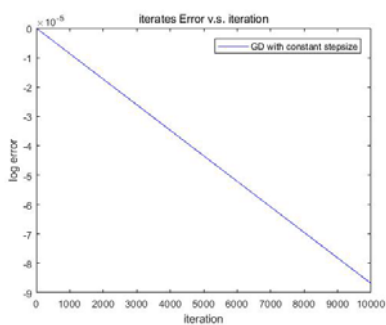
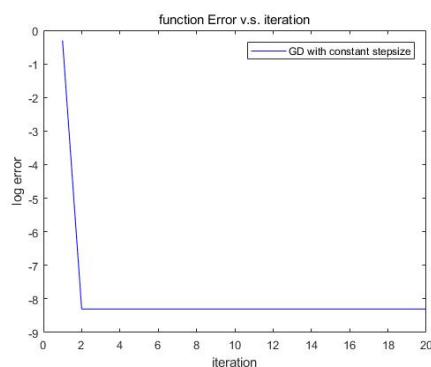
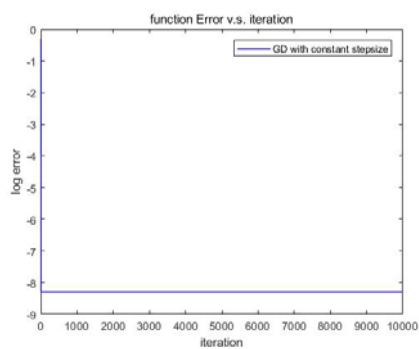


## Problem 2 (i)

Code: (comments: % means change to another line)

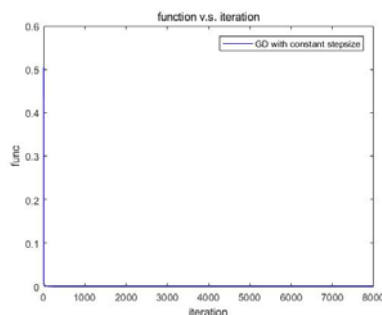
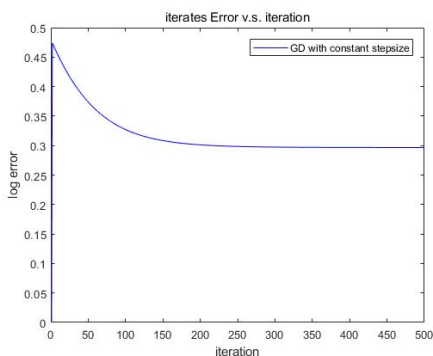
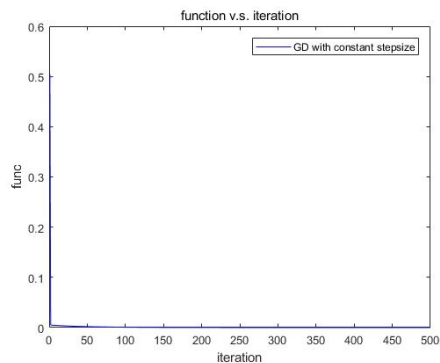
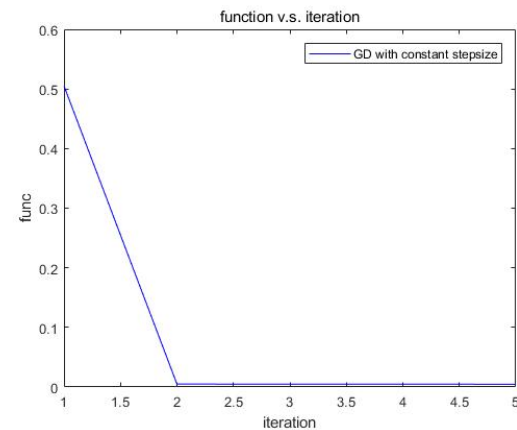
```
Q=[1,0;0,10^(-8)];x=[1;1];max_it=10^4;%
cur_ite_error=x'*x;error_ite=zeros(max_it+1,1);erro_ite(1)=log10(cur_ite_error);%
cur_func_error=0.5*x'*Q*x;error_func=zeros(max_it+1,1);error_func(1)=log10(cur_func_error);%
alpha=1;
ite=1;
while(ite<=max_it)%
    x_0=x-[x(1);x(2)*10^(-8)];
    x=x_0;
    error_ite(ite+1)=log10(x'*x);
    error_func(ite+1)=log10(0.5*x'*Q*x);
    ite=ite+1;
end
figure;%
plot_length=max_it;%
plot_vet=1:1:plot_length;%
plot(plot_vet,error_func(1:plot_length),'b-');%
xlabel('iteration');%
ylabel('log error');%
legend('GD with constant stepsize');%
title('function Error v.s. iteration');
figure;%
plot_length=max_it;%
plot_vet=1:1:plot_length;%
plot(plot_vet,error_ite(1:plot_length),'b-');%
xlabel('iteration');%
ylabel('log error');%
legend('GD with constant stepsize');%
title('iterates Error v.s. iteration');
```



Problem 2 (iii) code:

```
Q=[1,0,0,0;0,10^(-2),0,0;0,0,10^(-4),0;0,0,0,10^(-6)];x=[1;1;1;1];max_it=5;%
cur_ite_error=x'*x;error_ite=zeros(max_it+1,1);erro_ite(1)=log10(cur_ite_error);%
cur_func_error=0.5*x'*Q*x;error_func=zeros(max_it+1,1);error_func(1)=log10(cur_func_error);%
alpha=1;
ite=1;
while(ite<=max_it)%
    x_0=x-[x(1);x(2)*10^(-2);x(2)*10^(-4);x(2)*10^(-6)];
    x=x_0;
    error_ite(ite+1)=log10(x'*x);
    error_func(ite+1)=log10(0.5*x'*Q*x);
    cur_func_error(ite+1)=0.5*x'*Q*x;
    ite=ite+1;
end
title('iterates Error v.s. iteration');
%% just for refer
```

```
figure;%
plot_length=max_it;%
plot_vet=1:1:plot_length;%
plot(plot_vet,cur_func_error(1:plot_length),'b-');%
xlabel('iteration');%
ylabel('func');%
legend('GD with constant stepsize');%
title('function v.s. iteration');
```



### Problem 3 (v)

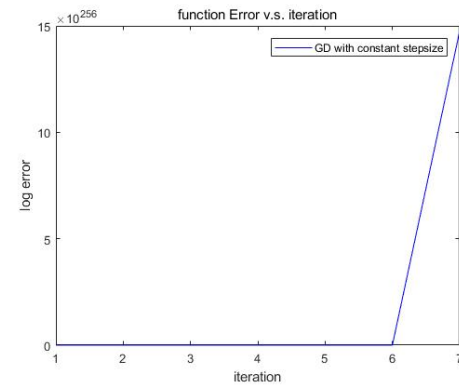
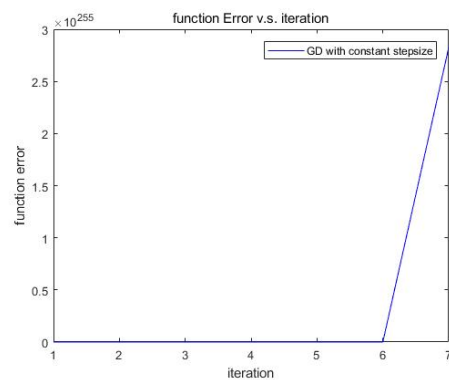
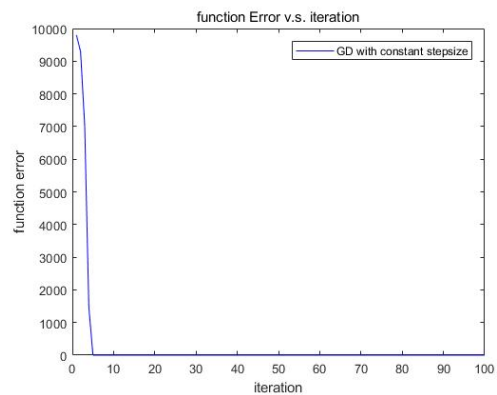
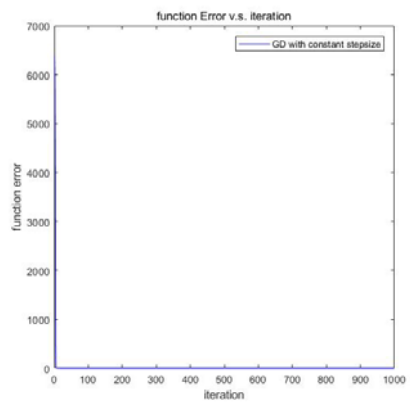
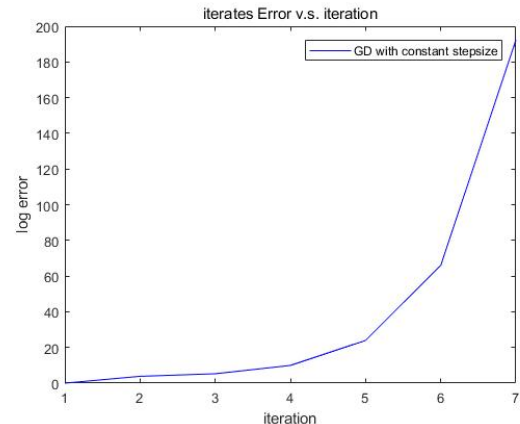
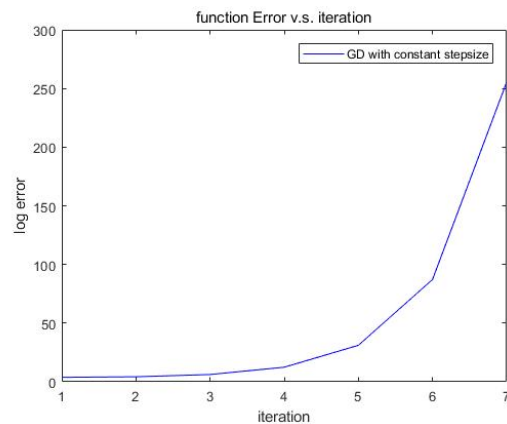
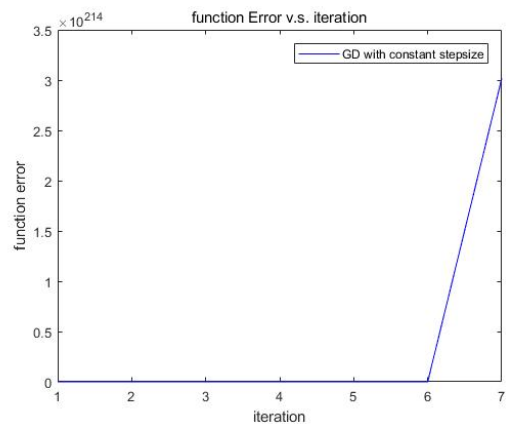
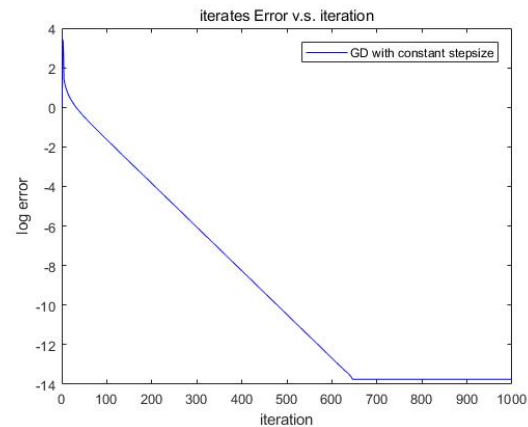
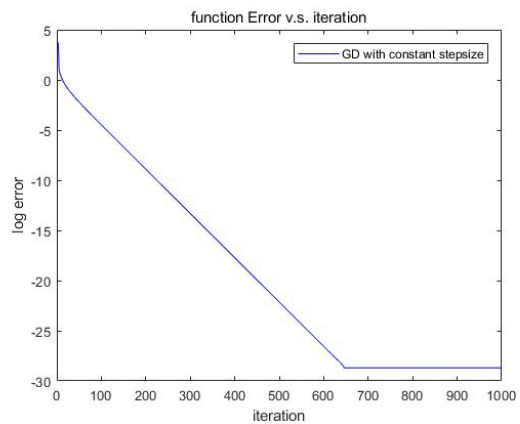
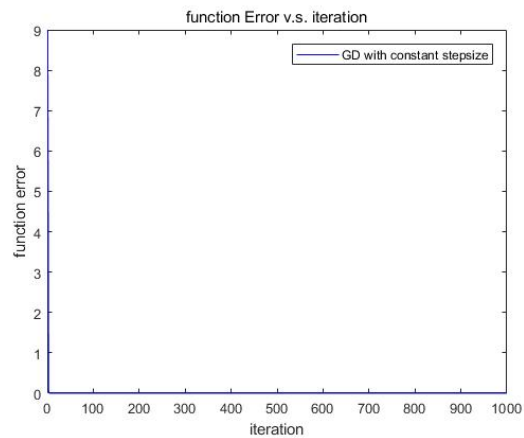
Code:

```
x=9;max_it=10^3;%
cur_ite_error=4*x^3-4*x;error_ite=zeros(max_it+1,1);error_ite(1)=log10(cur_ite_error);%
cur_func_error=(x^2-1)^2;error_func=zeros(max_it+1,1);error_func(1)=log10(cur_func_error);%
alpha=7/(12*x^2-4);
ite=1;
while(ite<=max_it)%
    x_0=x-alpha*(4*x^3-4*x);
    x=x_0;
    error_ite(ite+1)=log10(4*x^3-4*x);
    error_func(ite+1)=log10((x^2-1)^2);
    cur_func_error(ite+1)=(x^2-1)^2;
    ite=ite+1;
end

figure;%
plot_length=max_it;%
plot_vet=1:1:plot_length;%
plot(plot_vet,error_func(1:plot_length),'b-');%
xlabel('iteration');%
ylabel('log error');%
legend('GD with constant stepsize');%
title('function Error v.s. iteration');

figure;%
plot_length=max_it;%
plot_vet=1:1:plot_length;%
plot(plot_vet,error_ite(1:plot_length),'b-');%
xlabel('iteration');%
ylabel('log error');%
legend('GD with constant stepsize');%
title('iterates Error v.s. iteration');

figure;%
plot_length=max_it;%
plot_vet=1:1:plot_length;%
plot(plot_vet,cur_func_error(1:plot_length),'b-');%
xlabel('iteration');%
ylabel('function error');%
legend('GD with constant stepsize');%
title('function Error v.s. iteration');
```



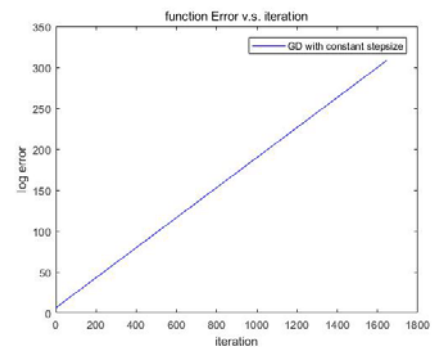
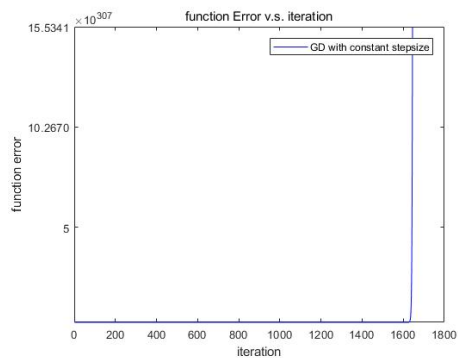
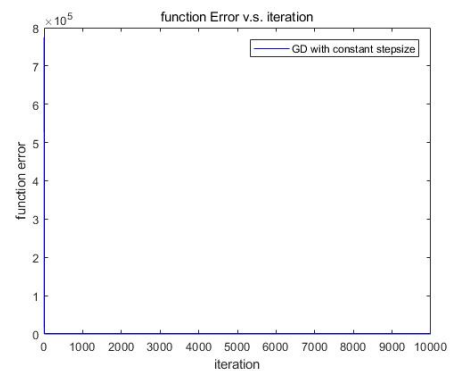
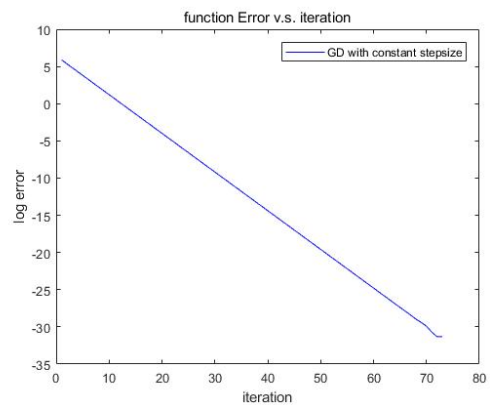
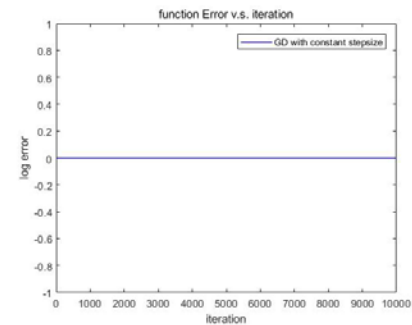
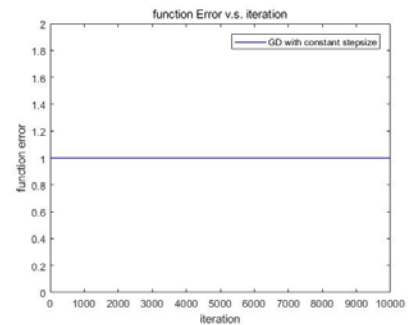
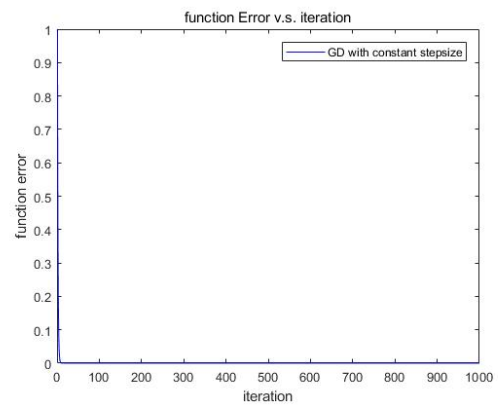
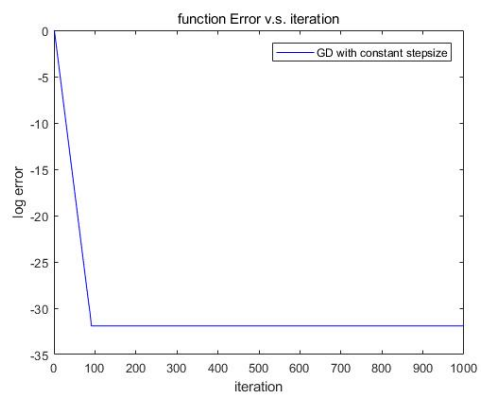
#### Problem 4 (iii)

Code:

```
x=100*rand(1)+0;y=100*rand(1)+1;max_it=10^4;%
cur_ite_error=2*x*y^2-2*y;error_ite=zeros(max_it+1,1);erro_ite(1)=log10(cur_ite_error);%
cur_func_error=(x*y-1)^2;error_func=zeros(max_it+1,1);error_func(1)=log10(cur_func_error);%
alpha=8/(2*(x^2+y^2+abs(4*x*y-2)));
ite=1;
while(ite<=max_it)%
    x_0=x-alpha*(2*x*y^2-2*y);
    x=x_0;
    y_0=y-alpha*(2*y*x^2-2*x);
    error_func(ite+1)=log10((x*y-1)^2);
    cur_func_error(ite+1)=(x*y-1)^2;
    ite=ite+1;
end
```

```
figure;%
plot_length=max_it;%
plot_vet=1:1:plot_length;%
plot(plot_vet,error_func(1:plot_length),'b-');%
xlabel('iteration');%
ylabel('log error');%
legend('GD with constant stepsize');%
title('function Error v.s. iteration');
```

```
figure;%
plot_length=max_it;%
plot_vet=1:1:plot_length;%
plot(plot_vet,cur_func_error(1:plot_length),'b-');%
xlabel('iteration');%
ylabel('function error');%
legend('GD with constant stepsize');%
title('function Error v.s. iteration');
```



Problem 4 (iv)

Code:

```
[X,Y] = meshgrid(-2:.2:2);  
Z = 1./(2*(X.^2+Y.^2+abs(4*X*Y-2)));  
[DX,DY] = gradient(Z,.2,.2);
```

figure

contour(X,Y,Z)

hold on

quiver(X,Y,DX,DY)

hold off

